

Account Number: XXXXXXXXXX  
 FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
 May 01, 2004 - May 31, 2004

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**N Zealand Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 11	Fwd FX Ctrct	- 3,107,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.621400000 TRADE 4/29/04 VALUE 5/11/04		5,000,000.00	3,010,506.66
May 12	Redemption	- 10,000,000	3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON 5/10/2004 TO REDEMPTION	- 584,007.89	10,000,000.00	6,190,992.11
May 12	Purchase	10,000,000	3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON MATURITY DATE 8/10/2004		- 10,000,000.00	- 6,190,992.11
May 13	Fwd FX Ctrct	6,320,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.632000000 TRADE 5/04/04 VALUE 5/13/04	- 44,505.07	- 10,000,000.00	- 6,014,494.93
May 13	Spot FX	- 3,029,500	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605900000 TRADE 5/11/04 VALUE 5/13/04 N ZEALAND DOLLAR U S DOLLAR		5,000,000.00	3,029,500.00
May 13	Spot FX	- 3,029,500	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605900000 TRADE 5/11/04 VALUE 5/13/04 N ZEALAND DOLLAR U S DOLLAR		5,000,000.00	3,029,500.00